

## 機率與統計期中考

[1]

(a)  $f_Z(Z) = \frac{1}{\sqrt{2\pi}} e^{-\frac{1}{2}Z^2}$

(b) 68.27%

(c) 1.96

(d)  $f_Q(Q) = \frac{1}{\sqrt{2\pi}} x^{-1} e^{-\frac{1}{2}x^2}$

(e)  $E[Q]=1$

(f)  $\text{Std}[Q]=\sqrt{2}$

(g)  $P(Q \leq 1) = 0.6826894921370859$

[2]

(a)  $f_T(t) = e^{-t}$

(b)  $E[T]=1$

(c)  $\text{Std}[T]=\sqrt{1}$

(d) 0.36787944117144245

(e)  $f_{T_3}(t) = \frac{1}{2}t^2 e^{-t}$

(g)  $E[T_3]=3$

(h)  $\text{Std}[T_3]=\sqrt{3}$

(i) 廠商高興就好啦，

0.029636163880521763。